

Winter Term 2022/2023
28.10.2021 - 17.02.2023
Term projects: 02.12.22 - 17.02.23

Data Driven Engineering 1 Machine Learning for Dynamical Systems

Basics

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| 0. Introduction to DDE Lecture & (KI) ² T Project Finals | 28.10.22 |
| 1. Basics: An Ode to Learning | 04.11.22 |
| 1.1. The Flow of the Lecture | |
| 1.2. A holistic view on AI and ML | |
| 1.3. Data-Driven Dynamical Systems | |
| 1.4. Machine Learning: Overview, Means and Goals | |
| 1.5. Contemporary Examples | |

Fundamentals

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| 2. Analysis of Static Datasets I: Regression and Classification | 11.11.22 |
| 2.1. Supervised ML Landscape | |
| 2.2. Regression | 11.11.22 |
| 2.2.1. Lasso | |
| 2.2.2. Elastic Net | |
| 2.2.3. SVM | |
| 2.2.4. Bayesian Ridge Regression | |
| 2.3. Classification | 18.11.22 |
| 2.3.1. Logistic Regression | |
| 2.3.2. Gradient Decent | |
| 2.3.3. Random Forests | |
| 2.3.4. Boosting | |
| 3. Analysis of Static Datasets II: Clustering and Dimensionality Reduction | 25.11.22 |
| 3.1. Unsupervised ML | |
| 3.2. Clustering | |
| 3.2.1. K-Means | |
| 3.2.2. Hierarchical Clustering | |
| 3.2.3. DBSCAN | |
| 3.3. Dimensionality Reduction | 02.12.22 |
| 3.3.1. Sparsity and Compressed Sensing | |
| 3.3.2. Linear projection | |

- 3.3.2.1. SVD, PCA
- 3.3.3. Manifold learning
 - 3.3.3.1. Isometric mapping, MDS, LLE
- 3.3.4. Dictionary Learning
- 3.3.5. Independent Component Analysis

ML for Dynamical Systems

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| 4. Deep Learning for Dynamical Systems | 09.12.22 |
| 4.1. The Perceptron and Building DNN | |
| 4.2. Activation Functions | |
| 4.3. Training NN: Backpropagation, Learning Rate, Regularization | |
| 5. Sequence Modeling | 23.12.22 |
| 5.1. Statistical models | |
| 5.2. Neural Networks for Dynamical Systems | 13.01.23 |
| 5.3. Recurrent Neural Networks | |
| 5.4. Gated Cells: Long Short-Term Memory (LSTM) | |
| 6. Generative Modeling | 20.01.23 |
| 6.1. Latent Variables and Sparsity | |
| 6.2. Representation Learning | |
| 6.3. Autoencoders | |
| 6.4. Variational Autoencoders (VAEs) | 27.01.23 |
| 6.5. Generative Adversarial Network (GAN) | 03.02.23 |
| 7. Machine Learning Control | 10.02.23 |
| 7.1. Data-Driven Dynamical Systems | |
| 7.2. Model Reduction and Linear System Identification | |
| 7.3. Sparse Identification of Nonlinear Dynamics and Control | |
| 8. Emerging Concepts and the Outlook | 17.02.23 |
| 9. Q&A Session / Open Discussions | 24.02.23 |

Note 1: The given dates indicate the starting date of a given topic we will work on. Some concepts will be covered in 2 lecture sessions.

Note 2: Q&A session is not an official lecture. I will be available in class for your questions, particularly for the ongoing individual projects.